

FUNDS HAVING INVESTMENT RESULTS RELATED TO OCCURRENCE OF EXTERNAL EVENTS TO INVESTOR-SELECTED INVESTMENT OPTIONS

Abstract

A system for causing investment returns for individual investors in a fund to correspond to occurrence of selected events with respect to investment options selected by said individual investors, the system including instructions for: defining a plurality of said investment options each having a yield calculator, said calculator having a value related to occurrence of predefined events; selecting a nominal yield of said fund; allocating a portion of said nominal yield to each of said investment options ratably with respect to the portion of said value of each said yield calculator bears to all values of said yield calculators; calculating, on a periodic basis, a change in total value of assets owned by said fund and ratably allocating said change to investors in said fund; and periodically redetermining said values in each of said yield calculators by measuring occurrence of said predefined events during a selected measuring period.

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